



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/06/2010

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	AL7T 2010/08/05			Index Future	346.3450	346.7740	0.124	0.0000	0.0000	58
2010/06/01	ALBI 2010/08/05			Index Future	318.9070	319.1400	0.073	0.0000	0.0000	1,460
2010/06/01	ALBI 2010/11/04			Index Future	324.2470	324.4460	0.061	0.0000	0.0000	0
2010/06/01	CRD1 2010/08/05			Index Future	140.5520	140.6410	0.063	0.0000	0.0000	2
2010/06/01	CRD1 2010/11/04			Index Future	142.9050	142.9790	0.052	0.0000	0.0000	0
2010/06/01	GOVI 2010/08/05			GOVI	320.2200	320.4540	0.073	0.0000	0.0000	325
2010/06/01	GOVI 2010/08/05	315.60	Call	GOVI	63,201.0000	64,626.0000	2.255	0	0	0
2010/06/01	GOVI 2010/08/05	315.60	Put	GOVI	17,001.0000	16,086.0000	(5.382)	0	0	0
2010/06/01	GOVI 2010/11/04			GOVI	325.5810	325.7820	0.062	0.0000	0.0000	0
2010/06/01	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/01	GOVI 2010/11/04	329.00	Put	GOVI	34,190.0000	32,180.0000	(5.879)	0	0	0
2010/06/01	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/01	GOVI 2010/11/04	329.01	Put	GOVI	34,290.0000	32,280.0000	(5.862)	0	0	0
2010/06/01	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/01	GOVI 2010/11/04	328.99	Put	GOVI	34,090.0000	32,080.0000	(5.896)	0	0	0
2010/06/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/01	ILBI 2010/08/05			Index Future	379.0770	379.1710	0.025	0.0000	0.0000	501
2010/06/01	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/01	JBAF 2010/06/15			Jibar Tradeable Future	6.5950	6.5950	0.000	0.0000	0.0000	0
2010/06/01	JBAF 2010/07/21			Jibar Tradeable Future	6.5350	6.5470	0.184	0.0000	0.0000	1,000
2010/06/01	JBAF 2010/08/18			Jibar Tradeable Future	6.4950	6.4940	(0.015)	0.0000	0.0000	1,000
2010/06/01	JBAF 2010/09/15			Jibar Tradeable Future	6.4950	6.4710	(0.370)	0.0000	0.0000	1,000
2010/06/01	JBAF 2010/10/20			Jibar Tradeable Future	6.4950	6.4710	(0.370)	0.0000	0.0000	0
2010/06/01	JBAF 2010/11/17			Jibar Tradeable Future	6.4850	6.4720	(0.200)	0.0000	0.0000	0
2010/06/01	JBAF 2010/12/15			Jibar Tradeable Future	6.4750	6.4720	(0.046)	0.0000	0.0000	0
2010/06/01	JBAF 2011/03/16			Jibar Tradeable Future	6.6450	6.6300	(0.226)	0.0000	0.0000	5,500
2010/06/01	JBAF 2011/06/15			Jibar Tradeable Future	6.8850	6.8710	(0.203)	0.0000	0.0000	4,600
2010/06/01	JBAF 2011/09/21			Jibar Tradeable Future	7.2550	7.2450	(0.138)	0.0000	0.0000	3,500
2010/06/01	JBAF 2011/12/21			Jibar Tradeable Future	7.5650	7.5680	0.040	0.0000	0.0000	5,000
2010/06/01	JBAF 2012/03/20			Jibar Tradeable Future	7.7750	7.7880	0.167	0.0000	0.0000	0
2010/06/01	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/01	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/01	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/01	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/01	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/01	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/01	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/01	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/01	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/01	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/01	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/01	OTH1 2010/08/05			Index Future	311.3640	311.5930	0.074	0.0000	0.0000	3
2010/06/01	OTH1 2010/11/04			Index Future	316.5780	316.7730	0.062	0.0000	0.0000	0
2010/06/01	R157 2010/08/05			Bond Future	8.1000	8.0810	(0.235)	0.0000	0.0000	5,757
2010/06/01	R157 2010/08/05	8.75	Call	Bond Future	3,113.0000	3,190.0000	2.473	0	0	0
2010/06/01	R157 2010/08/05	8.75	Put	Bond Future	125.0000	113.0000	(9.600)	0	0	0
2010/06/01	R157 2010/08/05	8.50	Call	Bond Future	2,141.0000	2,206.0000	3.036	0	0	0
2010/06/01	R157 2010/08/05	8.50	Put	Bond Future	291.0000	267.0000	(8.247)	0	0	2,500
2010/06/01	R157 2010/08/05	9.00	Call	Bond Future	4,161.0000	4,244.0000	1.995	0	0	0
2010/06/01	R157 2010/08/05	9.00	Put	Bond Future	49.0000	43.0000	(12.245)	0	0	0
2010/06/01	R157 2010/08/05	8.25	Put	Bond Future	611.0000	571.0000	(6.547)	0	0	0
2010/06/01	R157 2010/08/05	8.25	Call	Bond Future	1,309.0000	1,358.0000	3.743	0	0	500
2010/06/01	R157 2010/11/04			Bond Future	8.1850	8.1680	(0.208)	0.0000	0.0000	0
2010/06/01	R157 2010/11/04	8.50	Call	Bond Future	2,240.0000	2,286.0000	2.054	0	0	0
2010/06/01	R157 2010/11/04	8.50	Put	Bond Future	850.0000	820.0000	(3.529)	0	0	0
2010/06/01	R157 2010/11/04	8.55	Call	Bond Future	2,391.0000	2,438.0000	1.966	0	0	0
2010/06/01	R157 2010/11/04	8.55	Put	Bond Future	782.0000	753.0000	(3.708)	0	0	0
2010/06/01	R157 2010/11/04	8.45	Call	Bond Future	2,094.0000	2,137.0000	2.053	0	0	0
2010/06/01	R157 2010/11/04	8.45	Put	Bond Future	923.0000	890.0000	(3.575)	0	0	0
2010/06/01	R157 2011/02/03			Bond Future	8.2440	8.2280	(0.194)	0.0000	0.0000	0
2010/06/01	R157 2011/02/03	7.90	Call	Bond Future	1,008.0000	1,030.0000	2.183	0	0	0
2010/06/01	R157 2011/02/03	7.90	Put	Bond Future	2,472.0000	2,426.0000	(1.861)	0	0	0
2010/06/01	R157 2011/02/03	7.95	Call	Bond Future	1,096.0000	1,119.0000	2.099	0	0	0
2010/06/01	R157 2011/02/03	7.95	Put	Bond Future	2,346.0000	2,301.0000	(1.918)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	R157 2011/02/03	7.85	Call	Bond Future	926.0000	946.0000	2.160	0	0	0
2010/06/01	R157 2011/02/03	7.85	Put	Bond Future	2,605.0000	2,557.0000	(1.843)	0	0	0
2010/06/01	R186 2010/08/05			Bond Future	8.9890	8.9890	0.000	0.0000	0.0000	20,528
2010/06/01	R186 2010/08/05	9.25	Call	Bond Future	3,435.0000	3,421.0000	(0.408)	0	0	0
2010/06/01	R186 2010/08/05	9.25	Put	Bond Future	1,049.0000	1,035.0000	(1.335)	0	0	0
2010/06/01	R186 2010/08/05	8.75	Call	Bond Future	1,034.0000	1,020.0000	(1.354)	0	0	1,300
2010/06/01	R186 2010/08/05	8.75	Put	Bond Future	3,287.0000	3,273.0000	(0.426)	0	0	0
2010/06/01	R186 2010/08/05	9.75	Call	Bond Future	6,993.0000	6,987.0000	(0.086)	0	0	0
2010/06/01	R186 2010/08/05	9.75	Put	Bond Future	242.0000	236.0000	(2.479)	0	0	1,300
2010/06/01	R186 2010/08/05	10.00	Call	Bond Future	8,942.0000	8,938.0000	(0.045)	0	0	0
2010/06/01	R186 2010/08/05	10.00	Put	Bond Future	105.0000	101.0000	(3.810)	0	0	3,000
2010/06/01	R186 2010/11/04			Bond Future	9.0520	9.0540	0.022	0.0000	0.0000	0
2010/06/01	R186 2010/11/04	9.25	Call	Bond Future	4,380.0000	4,358.0000	(0.502)	0	0	0
2010/06/01	R186 2010/11/04	9.25	Put	Bond Future	2,590.0000	2,587.0000	(0.116)	0	0	0
2010/06/01	R186 2010/11/04	9.30	Call	Bond Future	4,649.0000	4,627.0000	(0.473)	0	0	0
2010/06/01	R186 2010/11/04	9.30	Put	Bond Future	2,414.0000	2,410.0000	(0.166)	0	0	0
2010/06/01	R186 2010/11/04	9.20	Call	Bond Future	4,113.0000	4,092.0000	(0.511)	0	0	0
2010/06/01	R186 2010/11/04	9.20	Put	Bond Future	2,771.0000	2,768.0000	(0.108)	0	0	0
2010/06/01	R186 2010/11/04	8.75	Put	Bond Future	4,902.0000	4,903.0000	0.020	0	0	0
2010/06/01	R186 2010/11/04	8.75	Call	Bond Future	2,088.0000	2,071.0000	(0.814)	0	0	9,800
2010/06/01	R186 2011/02/03			Bond Future	9.1010	9.1040	0.033	0.0000	0.0000	0
2010/06/01	R186 2011/02/03	9.00	Call	Bond Future	3,661.0000	3,640.0000	(0.574)	0	0	0
2010/06/01	R186 2011/02/03	9.00	Put	Bond Future	4,578.0000	4,584.0000	0.131	0	0	0
2010/06/01	R186 2011/02/03	9.05	Call	Bond Future	3,891.0000	3,869.0000	(0.565)	0	0	0
2010/06/01	R186 2011/02/03	9.05	Put	Bond Future	4,353.0000	4,358.0000	0.115	0	0	0
2010/06/01	R186 2011/02/03	8.95	Call	Bond Future	3,440.0000	3,419.0000	(0.610)	0	0	0
2010/06/01	R186 2011/02/03	8.95	Put	Bond Future	4,815.0000	4,821.0000	0.125	0	0	0
2010/06/01	R201 2010/08/05			Bond Future	8.0420	8.0230	(0.236)	0.0000	0.0000	1,174
2010/06/01	R201 2010/08/05	9.00	Call	Bond Future	3,470.0000	3,537.0000	1.931	0	0	0
2010/06/01	R201 2010/08/05	9.00	Put	Bond Future	21.0000	18.0000	(14.286)	0	0	0
2010/06/01	R201 2010/11/04			Bond Future	8.1270	8.1090	(0.221)	0.0000	0.0000	0
2010/06/01	R201 2010/11/04	8.50	Call	Bond Future	1,918.0000	1,957.0000	2.033	0	0	0
2010/06/01	R201 2010/11/04	8.50	Put	Bond Future	628.0000	604.0000	(3.822)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	R201 2010/11/04	8.55	Call	Bond Future	2,040.0000	2,080.0000	1.961	0	0	0
2010/06/01	R201 2010/11/04	8.55	Put	Bond Future	578.0000	556.0000	(3.806)	0	0	0
2010/06/01	R201 2010/11/04	8.45	Call	Bond Future	1,799.0000	1,837.0000	2.112	0	0	0
2010/06/01	R201 2010/11/04	8.45	Put	Bond Future	681.0000	656.0000	(3.671)	0	0	0
2010/06/01	R201 2011/02/03			Bond Future	8.1810	8.1660	(0.183)	0.0000	0.0000	0
2010/06/01	R201 2011/02/03	8.00	Call	Bond Future	997.0000	1,016.0000	1.906	0	0	0
2010/06/01	R201 2011/02/03	8.00	Put	Bond Future	1,596.0000	1,565.0000	(1.942)	0	0	0
2010/06/01	R201 2011/02/03	8.05	Call	Bond Future	1,076.0000	1,096.0000	1.859	0	0	0
2010/06/01	R201 2011/02/03	8.05	Put	Bond Future	1,509.0000	1,480.0000	(1.922)	0	0	0
2010/06/01	R201 2011/02/03	7.95	Call	Bond Future	922.0000	940.0000	1.952	0	0	0
2010/06/01	R201 2011/02/03	7.95	Put	Bond Future	1,687.0000	1,656.0000	(1.838)	0	0	0
2010/06/01	R203 2010/08/05			Bond Future	8.6840	8.6640	(0.230)	0.0000	0.0000	3,767
2010/06/01	R203 2010/08/05	9.25	Call	Bond Future	3,071.0000	3,155.0000	2.735	0	0	0
2010/06/01	R203 2010/08/05	9.25	Put	Bond Future	214.0000	195.0000	(8.879)	0	0	0
2010/06/01	R203 2010/11/04			Bond Future	8.7720	8.7530	(0.217)	0.0000	0.0000	0
2010/06/01	R203 2010/11/04	9.25	Call	Bond Future	3,206.0000	3,269.0000	1.965	0	0	0
2010/06/01	R203 2010/11/04	9.25	Put	Bond Future	859.0000	828.0000	(3.609)	0	0	0
2010/06/01	R203 2010/11/04	9.30	Call	Bond Future	3,383.0000	3,447.0000	1.892	0	0	0
2010/06/01	R203 2010/11/04	9.30	Put	Bond Future	795.0000	764.0000	(3.899)	0	0	0
2010/06/01	R203 2010/11/04	9.20	Call	Bond Future	3,033.0000	3,094.0000	2.011	0	0	0
2010/06/01	R203 2010/11/04	9.20	Put	Bond Future	929.0000	895.0000	(3.660)	0	0	0
2010/06/01	R203 2011/02/03			Bond Future	8.8410	8.8240	(0.192)	0.0000	0.0000	0
2010/06/01	R203 2011/02/03	8.50	Call	Bond Future	1,353.0000	1,381.0000	2.069	0	0	0
2010/06/01	R203 2011/02/03	8.50	Put	Bond Future	3,018.0000	2,964.0000	(1.789)	0	0	0
2010/06/01	R203 2011/02/03	8.55	Call	Bond Future	1,457.0000	1,487.0000	2.059	0	0	0
2010/06/01	R203 2011/02/03	8.55	Put	Bond Future	2,875.0000	2,823.0000	(1.809)	0	0	0
2010/06/01	R203 2011/02/03	8.45	Call	Bond Future	1,254.0000	1,280.0000	2.073	0	0	0
2010/06/01	R203 2011/02/03	8.45	Put	Bond Future	3,166.0000	3,110.0000	(1.769)	0	0	0
2010/06/01	R204 2010/08/05			Bond Future	8.7390	8.7190	(0.229)	0.0000	0.0000	2,664
2010/06/01	R204 2010/08/05	9.25	Call	Bond Future	3,145.0000	3,234.0000	2.830	0	0	0
2010/06/01	R204 2010/08/05	9.25	Put	Bond Future	296.0000	271.0000	(8.446)	0	0	780
2010/06/01	R204 2010/08/05	8.70	Call	Bond Future	1,069.0000	1,115.0000	4.303	0	0	0
2010/06/01	R204 2010/08/05	8.70	Put	Bond Future	1,291.0000	1,223.0000	(5.267)	0	0	650

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	R204 2010/11/04			Bond Future	8.8180	8.7990	(0.215)	0.0000	0.0000	0
2010/06/01	R204 2010/11/04	9.25	Call	Bond Future	3,346.0000	3,414.0000	2.032	0	0	0
2010/06/01	R204 2010/11/04	9.25	Put	Bond Future	990.0000	953.0000	(3.737)	0	0	0
2010/06/01	R204 2010/11/04	9.30	Call	Bond Future	3,539.0000	3,609.0000	1.978	0	0	0
2010/06/01	R204 2010/11/04	9.30	Put	Bond Future	916.0000	880.0000	(3.930)	0	0	0
2010/06/01	R204 2010/11/04	9.20	Call	Bond Future	3,162.0000	3,228.0000	2.087	0	0	0
2010/06/01	R204 2010/11/04	9.20	Put	Bond Future	1,075.0000	1,036.0000	(3.628)	0	0	0
2010/06/01	R204 2011/02/03			Bond Future	8.8770	8.8600	(0.192)	0.0000	0.0000	0
2010/06/01	R204 2011/02/03	8.50	Call	Bond Future	1,441.0000	1,472.0000	2.151	0	0	0
2010/06/01	R204 2011/02/03	8.50	Put	Bond Future	3,506.0000	3,445.0000	(1.740)	0	0	0
2010/06/01	R204 2011/02/03	8.55	Call	Bond Future	1,554.0000	1,586.0000	2.059	0	0	0
2010/06/01	R204 2011/02/03	8.55	Put	Bond Future	3,342.0000	3,282.0000	(1.795)	0	0	0
2010/06/01	R204 2011/02/03	8.45	Call	Bond Future	1,335.0000	1,364.0000	2.172	0	0	0
2010/06/01	R204 2011/02/03	8.45	Put	Bond Future	3,678.0000	3,615.0000	(1.713)	0	0	0
2010/06/01	R206 2010/08/05			Bond Future	8.0040	7.9850	(0.237)	0.0000	0.0000	0
2010/06/01	R206 2010/08/05	9.00	Call	Bond Future	2,874.0000	2,927.0000	1.844	0	0	0
2010/06/01	R206 2010/08/05	9.00	Put	Bond Future	18.0000	15.0000	(16.667)	0	0	0
2010/06/01	R206 2010/11/04			Bond Future	8.1000	8.0830	(0.210)	0.0000	0.0000	0
2010/06/01	R206 2010/11/04	8.50	Call	Bond Future	1,546.0000	1,575.0000	1.876	0	0	0
2010/06/01	R206 2010/11/04	8.50	Put	Bond Future	461.0000	444.0000	(3.688)	0	0	0
2010/06/01	R206 2010/11/04	8.55	Call	Bond Future	1,643.0000	1,674.0000	1.887	0	0	0
2010/06/01	R206 2010/11/04	8.55	Put	Bond Future	424.0000	408.0000	(3.774)	0	0	0
2010/06/01	R206 2010/11/04	8.45	Call	Bond Future	1,451.0000	1,479.0000	1.930	0	0	0
2010/06/01	R206 2010/11/04	8.45	Put	Bond Future	501.0000	483.0000	(3.593)	0	0	0
2010/06/01	R206 2011/02/03			Bond Future	8.1620	8.1490	(0.159)	0.0000	0.0000	0
2010/06/01	R206 2011/02/03	8.00	Call	Bond Future	800.0000	813.0000	1.625	0	0	0
2010/06/01	R206 2011/02/03	8.00	Put	Bond Future	1,212.0000	1,192.0000	(1.650)	0	0	0
2010/06/01	R206 2011/02/03	8.05	Call	Bond Future	860.0000	873.0000	1.512	0	0	0
2010/06/01	R206 2011/02/03	8.05	Put	Bond Future	1,145.0000	1,125.0000	(1.747)	0	0	0
2010/06/01	R206 2011/02/03	7.95	Call	Bond Future	744.0000	756.0000	1.613	0	0	0
2010/06/01	R206 2011/02/03	7.95	Put	Bond Future	1,284.0000	1,263.0000	(1.636)	0	0	0
2010/06/01	R207 2010/08/05			Bond Future	8.7760	8.7560	(0.228)	0.0000	0.0000	3,941
2010/06/01	R207 2010/08/05	9.50	Call	Bond Future	4,302.0000	4,406.0000	2.417	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	R207 2010/08/05	9.50	Put	Bond Future	141.0000	127.0000	(9.929)	0	0	150
2010/06/01	R207 2010/08/05	9.25	Call	Bond Future	3,075.0000	3,167.0000	2.992	0	0	0
2010/06/01	R207 2010/08/05	9.25	Put	Bond Future	322.0000	296.0000	(8.075)	0	0	100
2010/06/01	R207 2010/08/05	8.25	Put	Bond Future	3,384.0000	3,278.0000	(3.132)	0	0	0
2010/06/01	R207 2010/08/05	8.25	Call	Bond Future	198.0000	210.0000	6.061	0	0	250
2010/06/01	R207 2010/11/04			Bond Future	8.8460	8.8270	(0.215)	0.0000	0.0000	0
2010/06/01	R207 2010/11/04	9.25	Call	Bond Future	3,429.0000	3,498.0000	2.012	0	0	0
2010/06/01	R207 2010/11/04	9.25	Put	Bond Future	1,125.0000	1,084.0000	(3.644)	0	0	0
2010/06/01	R207 2010/11/04	9.30	Call	Bond Future	3,626.0000	3,698.0000	1.986	0	0	0
2010/06/01	R207 2010/11/04	9.30	Put	Bond Future	1,042.0000	1,004.0000	(3.647)	0	0	0
2010/06/01	R207 2010/11/04	9.20	Call	Bond Future	3,236.0000	3,303.0000	2.070	0	0	0
2010/06/01	R207 2010/11/04	9.20	Put	Bond Future	1,213.0000	1,170.0000	(3.545)	0	0	0
2010/06/01	R207 2011/02/03			Bond Future	8.9000	8.8820	(0.202)	0.0000	0.0000	0
2010/06/01	R207 2011/02/03	8.75	Call	Bond Future	2,060.0000	2,102.0000	2.039	0	0	0
2010/06/01	R207 2011/02/03	8.75	Put	Bond Future	2,917.0000	2,857.0000	(2.057)	0	0	0
2010/06/01	R207 2011/02/03	8.80	Call	Bond Future	2,201.0000	2,245.0000	1.999	0	0	0
2010/06/01	R207 2011/02/03	8.80	Put	Bond Future	2,771.0000	2,713.0000	(2.093)	0	0	0
2010/06/01	R207 2011/02/03	8.70	Call	Bond Future	1,925.0000	1,965.0000	2.078	0	0	0
2010/06/01	R207 2011/02/03	8.70	Put	Bond Future	3,070.0000	3,008.0000	(2.020)	0	0	0
2010/06/01	R208 2010/08/05			Bond Future	8.8320	8.8120	(0.226)	0.0000	0.0000	9,147
2010/06/01	R208 2010/08/05	9.50	Call	Bond Future	4,169.0000	4,275.0000	2.543	0	0	0
2010/06/01	R208 2010/08/05	9.50	Put	Bond Future	179.0000	162.0000	(9.497)	0	0	0
2010/06/01	R208 2010/11/04			Bond Future	8.9000	8.8810	(0.213)	0.0000	0.0000	0
2010/06/01	R208 2010/11/04	9.25	Call	Bond Future	3,374.0000	3,444.0000	2.075	0	0	0
2010/06/01	R208 2010/11/04	9.25	Put	Bond Future	1,291.0000	1,246.0000	(3.486)	0	0	0
2010/06/01	R208 2010/11/04	9.30	Call	Bond Future	3,573.0000	3,645.0000	2.015	0	0	0
2010/06/01	R208 2010/11/04	9.30	Put	Bond Future	1,198.0000	1,155.0000	(3.589)	0	0	0
2010/06/01	R208 2010/11/04	9.20	Call	Bond Future	3,179.0000	3,247.0000	2.139	0	0	0
2010/06/01	R208 2010/11/04	9.20	Put	Bond Future	1,390.0000	1,343.0000	(3.381)	0	0	0
2010/06/01	R208 2011/02/03			Bond Future	8.9520	8.9340	(0.201)	0.0000	0.0000	0
2010/06/01	R208 2011/02/03	8.75	Call	Bond Future	2,059.0000	2,101.0000	2.040	0	0	0
2010/06/01	R208 2011/02/03	8.75	Put	Bond Future	3,270.0000	3,205.0000	(1.988)	0	0	0
2010/06/01	R208 2011/02/03	8.80	Call	Bond Future	2,201.0000	2,245.0000	1.999	0	0	0
2010/06/01	R208 2011/02/03	8.80	Put	Bond Future	3,110.0000	3,047.0000	(2.026)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/06/01	R208 2011/02/03	8.70	Call	Bond Future	1,922.0000	1,963.0000	2.133	0	0	0
2010/06/01	R208 2011/02/03	8.70	Put	Bond Future	3,436.0000	3,370.0000	(1.921)	0	0	0
2010/06/01	R209 2010/08/05			Bond Future	8.9060	8.8970	(0.101)	0.0000	0.0000	1,821
2010/06/01	R209 2010/08/05	8.75	Call	Bond Future	1,104.0000	1,120.0000	1.449	0	0	0
2010/06/01	R209 2010/08/05	8.75	Put	Bond Future	2,341.0000	2,286.0000	(2.349)	0	0	0
2010/06/01	R209 2010/11/04			Bond Future	8.9540	8.9450	(0.101)	0.0000	0.0000	0
2010/06/01	R209 2010/11/04	9.00	Call	Bond Future	2,993.0000	3,022.0000	0.969	0	0	0
2010/06/01	R209 2010/11/04	9.00	Put	Bond Future	2,638.0000	2,597.0000	(1.554)	0	0	0
2010/06/01	R209 2010/11/04	9.05	Call	Bond Future	3,203.0000	3,233.0000	0.937	0	0	0
2010/06/01	R209 2010/11/04	9.05	Put	Bond Future	2,465.0000	2,426.0000	(1.582)	0	0	0
2010/06/01	R209 2010/11/04	8.95	Call	Bond Future	2,790.0000	2,817.0000	0.968	0	0	0
2010/06/01	R209 2010/11/04	8.95	Put	Bond Future	2,821.0000	2,778.0000	(1.524)	0	0	0
2010/06/01	R209 2011/02/03			Bond Future	8.9890	8.9810	(0.089)	0.0000	0.0000	0
2010/06/01	R209 2011/02/03	9.00	Call	Bond Future	3,496.0000	3,522.0000	0.744	0	0	0
2010/06/01	R209 2011/02/03	9.00	Put	Bond Future	3,411.0000	3,376.0000	(1.026)	0	0	0
2010/06/01	R209 2011/02/03	9.05	Call	Bond Future	3,703.0000	3,730.0000	0.729	0	0	0
2010/06/01	R209 2011/02/03	9.05	Put	Bond Future	3,236.0000	3,202.0000	(1.051)	0	0	0
2010/06/01	R209 2011/02/03	8.95	Call	Bond Future	3,296.0000	3,321.0000	0.758	0	0	0
2010/06/01	R209 2011/02/03	8.95	Put	Bond Future	3,597.0000	3,560.0000	(1.029)	0	0	0
2010/06/01	TRT1 2010/08/05			Index Future	316.3600	316.5920	0.073	0.0000	0.0000	100
2010/06/01	TRT1 2010/11/04			Index Future	321.6570	321.8550	0.062	0.0000	0.0000	0
Total										93178.00